STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance
   A. Cash
   B. Securities (at market)

2. Net unrealized profit (loss) in open futures contracts traded on a contract market

3. Exchange traded options
   A. Add market value of open option contracts purchased on a contract market
   B. Deduct market value of open option contracts granted (sold) on a contract market

4. Net equity (deficit) (add lines 1, 2, and 3)

5. Accounts liquidating to a deficit and accounts with debit balances
   - gross amount

6. Amount required to be segregated (add lines 4 and 5)

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts
   A. Cash
   B. Securities representing investments of customers’ funds (at market)
   C. Securities held for particular customers or option customers in lieu of cash (at market)

8. Margins on deposit with derivatives clearing organizations of contract markets
   A. Cash
   B. Securities representing investments of customers’ funds (at market)
   C. Securities held for particular customers or option customers in lieu of cash (at market)

9. Net settlement from (to) derivatives clearing organizations of contract markets

10. Exchange traded options
    A. Value of open long option contracts
    B. Value of open short option contracts

11. Net equities with other FCMs
    A. Net liquidating equity
    B. Securities representing investments of customers’ funds (at market)
    C. Securities held for particular customers or option customers in lieu of cash (at market)

12. Segregated funds on hand (describe:

13. Total amount in segregation (add lines 7 through 12)

14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)

15. Management Target Amount for Excess funds in segregation

16. Excess (deficiency) funds in segregation over (under) Management Target Amount

Excess (deficiency) funds in segregation over (under) Management Target Amount Excess

## Statement of Segregation Requirements and Funds in Segregation

### For Customers' Dealer Options Accounts

<table>
<thead>
<tr>
<th>Description</th>
<th>Amount</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Amount required to be segregated in accordance with Commission regulation 32.6</td>
<td>$7200</td>
</tr>
<tr>
<td>2. Funds in segregated accounts</td>
<td></td>
</tr>
<tr>
<td>A. Cash</td>
<td>$7210</td>
</tr>
<tr>
<td>B. Securities (at market)</td>
<td>$7220</td>
</tr>
<tr>
<td>C. Total</td>
<td>$7230</td>
</tr>
<tr>
<td>3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)</td>
<td>$7240</td>
</tr>
</tbody>
</table>
## FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder

$ \[ 0 \] 7305

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   - A. Cash $ 785,993,960 7315
   - B. Securities (at market) 485,339,139 7317

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade 161,433,268 7325

3. Exchange traded options
   - A. Market value of open option contracts purchased on a foreign board of trade 76,956,875 7335
   - B. Market value of open contracts granted (sold) on a foreign board of trade (7,865,270) 7337

4. Net equity (deficit) (add lines 1, 2, and 3.) $ 1,501,857,972 7345

5. Accounts liquidating to a deficit and accounts with debit balances - gross amount $ 1,742,901 7351
   - Less: amount offset by customer owned securities (1,511,919) 7352 230,982 7354

6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) $ 1,502,088,954 7355

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. $ 1,502,088,954 7360
**Statement of Secured Amounts and Funds Held in Separate Accounts Pursuant to Commission Regulation 30.7**

**Funds Deposited in Separate Regulation 30.7 Accounts**

1. Cash in banks
   - A. Banks located in the United States
     $558,852,797
   - B. Other banks qualified under Regulation 30.7
     - Name(s): 
       0
     $0
     7510
     7520
     $ 558,852,797
     7530

2. Securities
   - A. In safekeeping with banks located in the United States
     $346,547,746
   - B. In safekeeping with other banks qualified under Regulation 30.7
     - Name(s): 
       0
     7550
     0
     7560
     $346,547,746
     7570

3. Equities with registered futures commission merchants
   - A. Cash
     $7580
   - B. Securities
     7590
   - C. Unrealized gain (loss) on open futures contracts
     7600
   - D. Value of long option contracts
     7610
   - E. Value of short option contracts
     7615
     0
     7620

4. Amounts held by clearing organizations of foreign boards of trade
   - Name(s): ICE CLEAR EUROPE
     7630
   - A. Cash
     $0
     7640
     7650

5. Amounts held by members of foreign boards of trade
   - Name(s): UBS London, Australia, BMO
     7690
   - A. Cash
     $324,985,949
     7700
   - B. Securities
     433,208,568
     7710
   - C. Unrealized gain (loss) on open futures contracts
     161,433,268
     7720
   - D. Value of long option contracts
     76,956,875
     7730
   - E. Value of short option contracts
     (7,865,270)
     7735
     988,719,390
     7740

6. Amounts with other depositories designated by a foreign board of trade
   - Name(s): 7750
     7760
     7765

7. Segregated funds on hand (describe: )
   - Name(s): 7770

8. Total funds in separate section 30.7 accounts
   - 1,894,119,933
     7770

9. Excess (deficiency) setAside Funds for Secured Amount (subtract Line 7 Secured Statement page T10-3 fromLine 8)
   - 392,030,979
     7380

10. Management Target Amount for Excess funds in separate section 30.7 accounts
    - 300,000,000
     7780

11. Excess (deficiency)/funds in separate 30.7 accounts over (under) Management Target
    - 92,030,979
     7785
### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - Cash: $381,007,747
   - Securities (at market): $218,267,958

2. **Net unrealized profit (loss) in open cleared swaps**: $57,455,569

3. **Cleared swaps options**
   - Market value of open cleared swaps option contracts purchased: $0
   - Market value of open cleared swaps option contracts granted (sold): $(0)

4. **Net equity (deficit)** (add lines 1, 2, and 3): 
   - Cash: $8500
   - Securities (at market): $8510

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Cash: 
   - Securities (at market): $8560
   - Less: amount offset by customer owned securities: $8580

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**: $656,731,274

### Funds in Cleared Swaps Customer Segregated Accounts

7. **Deposited in cleared swaps customer segregated accounts at banks**
   - Cash: $158,574,373
   - Securities representing investments of cleared swaps customers’ funds (at market): $150,000,000
   - Securities held for particular cleared swaps customers in lieu of cash (at market): $50,700,427

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - Cash: $383,669,189
   - Securities representing investments of cleared swaps customers’ funds (at market): $0
   - Securities held for particular cleared swaps customers in lieu of cash (at market): $167,567,530

9. **Net settlement from (to) derivatives clearing organizations**: $11,563,921

10. **Cleared swaps options**
    - Value of open cleared swaps long option contracts: $0
    - Value of open cleared swaps short option contracts: $(0)

11. **Net equities with other FCMs**
    - Net liquidating equity: $8590
    - Securities representing investments of cleared swaps customers’ funds (at market): $8700
    - Securities held for particular cleared swaps customers in lieu of cash (at market): $8710

12. **Cleared swaps customer funds on hand (describe: )**: 
    - Cash: $922,075,440
    - Securities (at market): $265,304,402
    - Securities held for particular cleared swaps customers in lieu of cash (at market): $200,000,000

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**: $922,075,440

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**: 
    - Cash: $265,304,402
    - Securities (at market): $200,000,000

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**: $65,304,402

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess**: 
    - Cash: $65,304,402
    - Securities (at market): $200,000,000